

# Derivatives High/Low Report

High/Low for 02/09/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/09/2008	\$ / R 2008/09/15			Currency Future	7.7690	7.8093	0.519	7.8600	7.8000	149,050
02/09/2008	\$ / R 2008/12/12			Currency Future	7.9492	7.9910	0.526	8.0500	7.9800	143,620
02/09/2008	\$ / R 2009/03/16			Currency Future	8.1259	8.1695	0.537	8.2300	8.2000	17,446
02/09/2008	£ / R 2008/09/15			Currency Future	13.9725	13.9378	(0.248)	13.9800	13.9700	1,632
02/09/2008	£ / R 2008/12/12			Currency Future	14.2054	14.1709	(0.243)	14.2800	14.1900	5,763
02/09/2008	£ / R 2009/03/16			Currency Future	14.4393	14.4060	(0.231)	0.0000	0.0000	12,699
02/09/2008	€ / R 2008/09/15			Currency Future	11.3265	11.3337	0.064	0.0000	0.0000	13,049
02/09/2008	€ / R 2008/12/12			Currency Future	11.5347	11.5425	0.068	11.6100	11.5500	20,942
02/09/2008	€ / R 2009/03/16			Currency Future	11.7376	11.7469	0.079	0.0000	0.0000	7,779
02/09/2008	ALBI 2008/11/06			Index Future	269.6330	269.6170	(0.006)	0.0000	0.0000	545
02/09/2008	ALBI 2008/11/06	265.00	Call	Index Future	52,981.0000	52,730.0000	(0.474)	0	0	0
02/09/2008	ALBI 2008/11/06	265.00	Put	Index Future	6,651.0000	6,560.0000	(1.368)	0	0	0
02/09/2008	ALBI 2009/02/05			Index Future	277.7900	277.7740	(0.006)	0.0000	0.0000	0
02/09/2008	ALBI 2009/05/07			Index Future	287.5840	287.4920	(0.032)	0.0000	0.0000	0

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02/09/2008	CRD1	2008/11/06			Index Future	114.4870	114.4720	(0.013)	0.0000	0.0000	6
02/09/2008	CRD1	2009/02/05			Index Future	117.9510	117.9350	(0.014)	0.0000	0.0000	0
02/09/2008	CRD1	2009/05/07			Index Future	121.4080	121.3920	(0.013)	0.0000	0.0000	0
02/09/2008	GOVI	2008/11/06			jGovi	271.9555	271.9235	(0.012)	0.0000	0.0000	123
02/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	34,798.0000	34,836.0000	0.109	0	0	0
02/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	14,353.0000	14,071.0000	(1.965)	0	0	0
02/09/2008	GOVI	2009/02/05			jGovi	280.1830	280.1495	(0.012)	0.0000	0.0000	609
02/09/2008	GOVI	2009/05/07			jGovi	288.3945	288.3615	(0.011)	0.0000	0.0000	0
02/09/2008	ILBI	2008/11/06			Index Future	305.3640	305.3640	-	0.0000	0.0000	1
02/09/2008	ILBI	2009/02/05			Index Future	314.1880	314.1880	-	0.0000	0.0000	0
02/09/2008	ILBI	2009/05/07			Index Future	347.0000	346.8880	(0.032)	0.0000	0.0000	0
02/09/2008	J153	2010/08/31			jSwap	11.0700	11.0640	(0.054)	0.0000	0.0000	0
02/09/2008	J157	2015/09/15			jSwap	10.0180	10.0250	0.070	0.0000	0.0000	0
02/09/2008	J186	2026/12/21			jSwap	9.0900	9.0760	(0.154)	0.0000	0.0000	0
02/09/2008	J201	2014/12/22			jSwap	10.0300	10.0330	0.030	0.0000	0.0000	0
02/09/2008	J203	2017/09/15			jSwap	9.8400	9.8470	0.071	0.0000	0.0000	0
02/09/2008	J204	2018/12/21			jSwap	9.6790	9.6870	0.083	0.0000	0.0000	0
02/09/2008	J207	2020/01/15			jSwap	9.5770	9.5840	0.073	0.0000	0.0000	0

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02/09/2008	JBAR 2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
02/09/2008	JFRA 2008/11/06			jFra	12.0390	12.0320	(0.058)	0.0000	0.0000	0
02/09/2008	JFRA 2008/11/06			jFra	0.0000	12.0320	100.000	0.0000	0.0000	0
02/09/2008	JFRA 2009/02/05			jFra	11.8440	11.8310	(0.110)	0.0000	0.0000	0
02/09/2008	JFRA 2009/02/05			jFra	0.0000	11.8310	100.000	0.0000	0.0000	0
02/09/2008	JFRA 2009/05/07			jFra	11.2330	11.2550	0.196	0.0000	0.0000	0
02/09/2008	JFRA 2009/05/07			jFra	0.0000	11.2550	100.000	0.0000	0.0000	0
02/09/2008	JFRA 2009/08/06			jFra	10.6680	10.6380	(0.281)	0.0000	0.0000	0
02/09/2008	JFRA 2009/11/05			jFra	10.2130	10.2190	0.059	0.0000	0.0000	0
02/09/2008	JN02 2008/11/06			jNote	10.6930	10.6900	(0.028)	0.0000	0.0000	0
02/09/2008	JN02 2009/02/05			jNote	10.3570	10.3600	0.029	0.0000	0.0000	0
02/09/2008	JN02 2009/05/07			jNote	10.0320	10.0440	0.120	0.0000	0.0000	0
02/09/2008	JN05 2008/11/07			jNote	9.6600	9.6740	0.145	0.0000	0.0000	0
02/09/2008	JN05 2009/02/05			jNote	9.6680	9.6740	0.062	0.0000	0.0000	0
02/09/2008	JN05 2009/05/07			jNote	9.5050	9.5100	0.053	0.0000	0.0000	0
02/09/2008	JN10 2008/11/07			jNote	9.3390	9.3410	0.021	0.0000	0.0000	0
02/09/2008	JN10 2009/02/05			jNote	9.2950	9.3030	0.086	0.0000	0.0000	0
02/09/2008	JN10 2009/05/07			jNote	9.1790	9.1870	0.087	0.0000	0.0000	0
02/09/2008	JROD 2008/09/30			jRod	11.8240	11.8200	(0.034)	0.0000	0.0000	0

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02/09/2008	JROD	2008/10/31			jRod	11.9190	11.9110	(0.067)	0.0000	0.0000	0
02/09/2008	JROD	2008/11/28			jRod	12.0590	12.0510	(0.066)	0.0000	0.0000	0
02/09/2008	JROD	2008/12/31			jRod	12.0290	12.0310	0.017	0.0000	0.0000	0
02/09/2008	OTH1	2008/11/06			Index Future	257.7210	257.7790	0.023	0.0000	0.0000	9
02/09/2008	OTH1	2009/02/05			Index Future	265.5180	265.5770	0.022	0.0000	0.0000	0
02/09/2008	OTH1	2009/05/07			Index Future	273.2990	273.3620	0.023	0.0000	0.0000	0
02/09/2008	R153	2008/11/06			Bond Future	9.6360	9.6610	0.259	9.6600	9.6600	8,999
02/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	937.0000	962.0000	2.668	0	0	0
02/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,249.0000	1,279.0000	2.402	0	0	0
02/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	173.0000	161.0000	(6.936)	0	0	700
02/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	286.0000	269.0000	(5.944)	0	0	0
02/09/2008	R153	2009/02/05			Bond Future	9.2480	9.2780	0.324	0.0000	0.0000	3
02/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,523.0000	1,490.0000	(2.167)	0	0	0
02/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	428.0000	439.0000	2.570	0	0	0
02/09/2008	R153	2009/05/07			Bond Future	8.7380	8.7730	0.401	0.0000	0.0000	0
02/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,103.0000	2,075.0000	(1.331)	0	0	0
02/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,464.0000	1,480.0000	1.093	0	0	0
02/09/2008	R157	2008/11/06			Bond Future	9.1420	9.1440	0.022	0.0000	0.0000	5,890
02/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,327.0000	6,310.0000	(0.269)	0	0	0
02/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,037.0000	3,017.0000	(0.659)	0	0	500
02/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	940.0000	924.0000	(1.702)	0	0	700
02/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,202.0000	3,198.0000	(0.125)	0	0	0
02/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	219.0000	214.0000	(2.283)	0	0	300
02/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,018.0000	1,009.0000	(0.884)	0	0	1,000
02/09/2008	R157	2009/02/05			Bond Future	9.0110	9.0140	0.033	0.0000	0.0000	5,094
02/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,787.0000	1,784.0000	(0.168)	0	0	0

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02/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,725.0000	3,725.0000	-	0	0	0
02/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,259.0000	2,243.0000	(0.708)	0	0	600
02/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,380.0000	6,360.0000	(0.313)	0	0	0
02/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,472.0000	4,452.0000	(0.447)	0	0	600
02/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,030.0000	1,027.0000	(0.291)	0	0	600
02/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,644.0000	3,625.0000	(0.521)	0	0	0
02/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,322.0000	2,319.0000	(0.129)	0	0	0
02/09/2008	R157	2009/05/07			Bond Future	8.8710	8.8730	0.023	0.0000	0.0000	0
02/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,903.0000	3,890.0000	(0.333)	0	0	0
02/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,204.0000	3,201.0000	(0.094)	0	0	0
02/09/2008	R186	2008/11/06			Bond Future	8.9220	8.9230	0.011	0.0000	0.0000	4,905
02/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	50.0000	48.0000	(4.000)	0	0	0
02/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,323.0000	4,331.0000	0.185	0	0	0
02/09/2008	R186	2009/02/05			Bond Future	8.8230	8.8240	0.011	0.0000	0.0000	2,500
02/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	4,374.0000	4,363.0000	(0.251)	0	0	0
02/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	258.0000	257.0000	(0.388)	0	0	0
02/09/2008	R186	2009/05/07			Bond Future	8.7280	8.7290	0.011	0.0000	0.0000	0
02/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	3,563.0000	3,552.0000	(0.309)	0	0	0
02/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	900.0000	899.0000	(0.111)	0	0	0
02/09/2008	R196	2008/11/06			Bond Future	11.6500	11.6670	0.146	0.0000	0.0000	0
02/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,359.0000	1,356.0000	(0.221)	0	0	0
02/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	503.0000	495.0000	(1.590)	0	0	0
02/09/2008	R196	2009/02/05			Bond Future	11.0290	11.0500	0.190	0.0000	0.0000	0
02/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,359.0000	1,354.0000	(0.368)	0	0	0
02/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,373.0000	1,370.0000	(0.218)	0	0	0
02/09/2008	R196	2009/05/07			Bond Future	11.0200	11.0350	0.136	0.0000	0.0000	0
02/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,668.0000	1,662.0000	(0.360)	0	0	0
02/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,674.0000	1,673.0000	(0.060)	0	0	0

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02/09/2008	R201	2008/11/06			Bond Future	9.2270	9.2280	0.011	0.0000	0.0000	1,000
02/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	179.0000	174.0000	(2.793)	0	0	0
02/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,370.0000	2,370.0000	-	0	0	0
02/09/2008	R201	2009/02/05			Bond Future	9.0830	9.0840	0.011	0.0000	0.0000	0
02/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	965.0000	962.0000	(0.311)	0	0	0
02/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,701.0000	1,694.0000	(0.412)	0	0	0
02/09/2008	R201	2009/05/07			Bond Future	8.9380	8.9390	0.011	0.0000	0.0000	0
02/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,427.0000	2,421.0000	(0.247)	0	0	0
02/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,092.0000	1,090.0000	(0.183)	0	0	0
02/09/2008	R203	2008/11/06			Bond Future	9.1440	9.1460	0.022	0.0000	0.0000	0
02/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	27.0000	26.0000	(3.704)	0	0	0
02/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,839.0000	3,849.0000	0.260	0	0	0
02/09/2008	R203	2009/02/05			Bond Future	9.0150	9.0170	0.022	0.0000	0.0000	0
02/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,059.0000	2,048.0000	(0.534)	0	0	0
02/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	727.0000	727.0000	-	0	0	0
02/09/2008	R203	2009/05/07			Bond Future	8.8820	8.8840	0.023	0.0000	0.0000	0
02/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,288.0000	1,290.0000	0.155	0	0	0
02/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,954.0000	1,945.0000	(0.461)	0	0	0
02/09/2008	R204	2008/11/06			Bond Future	9.0970	9.0880	(0.099)	0.0000	0.0000	3,126
02/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	28.0000	28.0000	-	0	0	0
02/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,835.0000	3,779.0000	(1.460)	0	0	0
02/09/2008	R204	2009/02/05			Bond Future	8.9760	8.9660	(0.111)	0.0000	0.0000	9
02/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,244.0000	2,285.0000	1.827	0	0	0
02/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	569.0000	548.0000	(3.691)	0	0	0
02/09/2008	R204	2009/05/07			Bond Future	8.8560	8.8460	(0.113)	0.0000	0.0000	0
02/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,196.0000	1,168.0000	(2.341)	0	0	0
02/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,077.0000	2,111.0000	1.637	0	0	0

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02/09/2008	R206	2008/11/06			Bond Future	9.2130	9.2150	0.022	0.0000	0.0000	610
02/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,853.0000	4,860.0000	0.144	0	0	0
02/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
02/09/2008	R206	2009/02/05			Bond Future	9.0170	9.0190	0.022	0.0000	0.0000	0
02/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	844.0000	843.0000	(0.118)	0	0	0
02/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,717.0000	1,709.0000	(0.466)	0	0	0
02/09/2008	R206	2009/05/07			Bond Future	8.8210	8.8230	0.023	0.0000	0.0000	0
02/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,292.0000	1,292.0000	-	0	0	0
02/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,943.0000	1,936.0000	(0.360)	0	0	0
02/09/2008	R207	2008/11/06			Bond Future	9.0930	9.0940	0.011	0.0000	0.0000	0
02/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,879.0000	3,884.0000	0.129	0	0	0
02/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
02/09/2008	R207	2009/02/05			Bond Future	8.9790	8.9800	0.011	0.0000	0.0000	0
02/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	495.0000	494.0000	(0.202)	0	0	0
02/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,187.0000	2,179.0000	(0.366)	0	0	0
02/09/2008	R207	2009/05/07			Bond Future	8.8710	8.8720	0.011	0.0000	0.0000	0
02/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,124.0000	1,124.0000	-	0	0	0
02/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,933.0000	1,927.0000	(0.310)	0	0	0
02/09/2008	R209	2008/11/06			Bond Future	8.6330	8.6230	(0.116)	0.0000	0.0000	6,630
02/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,935.0000	7,852.0000	(1.046)	0	0	0
02/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/09/2008	R209	2009/02/05			Bond Future	8.5500	8.5410	(0.105)	0.0000	0.0000	0
02/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,709.0000	3,778.0000	1.860	0	0	0
02/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	82.0000	76.0000	(7.317)	0	0	0
02/09/2008	R209	2009/05/07			Bond Future	8.4700	8.4600	(0.118)	0.0000	0.0000	0
02/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	117.0000	109.0000	(6.838)	0	0	0
02/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,415.0000	4,492.0000	1.744	0	0	0

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02/09/2008	TRT1 2008/11/06			Index Future	268.3790	268.3500	(0.011)	0.0000	0.0000	300
02/09/2008	TRT1 2009/02/05			Index Future	276.4980	276.4680	(0.011)	0.0000	0.0000	0
02/09/2008	TRT1 2009/05/07			Index Future	284.6020	284.5720	(0.011)	0.0000	0.0000	0
02/09/2008	ZAAD 2008/09/15			Currency Future	6.5873	6.5236	(0.967)	0.0000	0.0000	2,241
02/09/2008	ZAAD 2008/12/12			Currency Future	6.6693	6.6040	(0.979)	6.6100	6.6000	5,868
02/09/2008	ZAAD 2009/03/16			Currency Future	6.7553	6.6887	(0.986)	0.0000	0.0000	310
<b>Grand Total:</b>										<b>425,758</b>